

DZ20250529

Sector

-The National Data Bureau stated that it is researching and formulating policy documents to cultivate a national integrated data market. It will combine the new characteristics of data market development, foster a data market ecosystem, and bring together all parties to accelerate the construction of the data market.

International Relationship

-Ministry of Foreign Affairs: China will try visa-free for Saudi Arabia, Oman, Kuwait and Bahrain.

-Russian Foreign Minister: A new round of Russia-Ukraine negotiations will be announced in the near future.

Data

-CPCA Auto: from May 1st to 25th, the retail sales of passenger vehicles reached 1.358mn units, up 16% y/y and up 9% m/m; cumulative retail sales this year have reached 8.23mn units, up 9% y/y.

-From May 1st to 25th, the retail sales of NEV reached 726k units, up 31% y/y and up 11% m/m, and the retail penetration rate of NEV was 53.5%. Cumulative retail sales of NEV this year have reached 4.05mn units, up 35% y/y.

-During this year's Dragon Boat Festival holiday, the daily average number of inbound and outbound travelers at national ports is expected to reach 2.15mn, up 12.2% y/y.

May 28 Block Trade Info

*Discount

-Beijing Beotech (300667 CH) saw 1 block trade worth 51.36mn at 12.55yuan per share, 20.01pct discount from last closing.

-Yongxing Special Materials (002756 CH) saw 38 block trades worth 195.70mn at 27.77/27.78yuan per share, 8.68/8.71pct discount from last closing.

***Margin Trade**

Total Margin Balance	1.7987 trillion	Total Short Selling Balance	11.8 billion
SH Margin Balance	0.9100 trillion	SH Short Selling Balance	8.3 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	
601866	131mio	601106	0.9mio
601579	90.5mio	601868	0.5mio
603056	86.1mio	601933	0.4mio
688278	66.6mio	601009	0.4mio
601127	66.2mio	600028	0.4mio
SZ Margin Balance	0.8832 trillion	SZ Short Selling Balance	3.5 billion
Top Five Margin Trade Net Bought (in CNY)		Top Five Short Selling Net Sold (in shares)	

002594	313mio	002195	0.8mio
300476	260mio	000552	0.2mio
002250	135mio	002506	0.2mio
002639	80.1mio	002183	0.1mio
002384	74.7mio	002202	0.1mio

***Connection Trade**

SH-HK Connection (bn cny/hkd)		SZ-HK Connection (bn cny/hkd)	
Northbound Turnover	48.43	Northbound Turnover	55.54
Southbound Net Cash Flow	+3.92	Southbound Net Cash Flow	-0.35
Top 5 Northbound Turnover/Shanghai		Top 5 Northbound Turnover/Shenzhen	
Name	Market Value (mio cny)	Name	Market Value (mio cny)
600519	736	300750	1642
600276	669	002594	1568
688256	580	000333	836
605499	551	000858	736
600418	507	002475	599

***Index Futures**

Position of Top 20 members (Unit lots)						
CSI 300 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change *
IF2506	68,874	-13,606	93,802	-8,800	105,668	-9,868
IF2509	21,637	89	51,126	535	65,058	648
IF2512	5,487	-499	13,652	-65	16,026	120
SSE 50 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change *
IH2506	33,122	-9,558	34,390	-3,923	39,171	-3,907
IH2509	9,151	-3,026	14,768	-842	20,862	-592
CSI 500 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change *
IC2506	65,221	-15,689	77,581	-3,936	80,209	-4,284
IC2509	18,953	-2,563	46,176	-240	50,695	-621

IC2512	9,872	-1,745	27,429	-292	28,753	-301
CSI 1000 Index Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IM2506	165,328	-28,732	120,157	-8,417	131,499	-9,486
IM2507	9,913	-593	9,776	288	9,920	383
IM2509	43,752	-8,859	58,941	-466	70,252	-203
IM2512	19,350	-4,416	34,924	-748	38,719	-682

***Index Options**

Position of Top 20 members (Unit lots)						
CSI 300 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
IO2506	56378	-5068	74450	1132	79921	1203
IO2509	2151	-632	25449	171	28145	227
CSI 1000 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
MO2506	152958	-19817	97307	2140	115816	2498
MO2509	3480	-1671	25727	205	29056	135
MO2512	2214	-1599	16891	128	19079	31
SSE50 Index Options	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
HO2506	15833	-6723	28700	738	29664	806

***Treasury Futures**

Position of Top 20 members (Unit lots)						
2-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TS2506	5,314	-1,864	14,310	-709	14,737	-1,076
TS2509	49,906	-7,708	79,329	911	94,442	1,832
5-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TF2506	11,568	-4,601	23,758	-1,473	24,596	-3,107
TF2509	77,320	-778	110,399	3,664	117,030	4,085
10-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
T2506	13,895	-1,373	33,270	-1,257	33,494	-1,742
T2509	81,612	-13,220	143,792	2,309	145,727	1,488

30-Year Treasury Bond Futures	Trading Volume	Change*	Long OI	Change*	Short OI	Change*
TL2506	8,485	-5,767	20,510	-993	20,791	-1,274
TL2509	93,246	-2,614	72,563	41	76,772	1,324

***Night Session Commodities Market (As of 02:30 am)**

Top 3 Gainers (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Fuel Oil	FU2507	3,029.0	+1.64%	314,164	112,779
Low Sulfur Fuel Oil	LU2507	3,517.0	+0.92%	31,956	34,747
Crude Oil	SC2507	457.4	+0.84%	122,525	28,637
Top 3 Loser (Dominant Contract)					
Product	Contract	Price	Change %	Trading Volume	Open Interests
Coking Coal	JM2509	765.0	-3.23%	277,098	538,301
Glass	FG509	988.0	-2.85%	1,101,598	1,642,664
Coke	J2509	1,325.5	-2.1%	9,279	57,819

*** Commodities (night session):**

* Global crude oil price closed up. NYMEX crude oil active contract up about 1.59% to closed at \$61.86/b, Brent oil active contract up about 1.18% to closed at \$64.32/b. INE crude oil active contract up about 0.84% to 457.4 yuan/b.

* Precious metals closed down, COMEX gold active contract down 0.48% and closed at \$3312.4/oz. SHFE gold active contract up 0.07% and closed at 771 yuan/gram.

* Metals closed down, LME lead up 0.18%, LME copper down 0.32%, LME zinc down 0.61%, LME aluminum down 0.80%, LME nickel down 2.04%, LME tin down 3.35%, SHFE lead down 0.21%, SHFE copper down 0.33%, SHFE aluminum down 0.40%, SHFE zinc down 0.56%, stainless steel down 0.63%, SHFE nickel down 1.19%, SHFE tin down 1.84%, aluminum oxide down 1.90%.

* Commodity futures closed down mostly, TSR 20 down 1.96%, natural rubber down 1.59%, SHFE nickel down 1.32%, coking coal down 1.45%, fuel oil up 1.21%.

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